

ASCENSION Liquidity Worksheet
Summary as of September 30, 2018

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (Moody's rated Aaa)	\$	-
Money Market Funds (not rated by Moody's but meets Moody's criteria for Aaa)		37,736
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		48,204
US Treasuries & Aaa-rated Agencies (<3 year maturity)		1,257,757
US Treasuries & Aaa-rated Agencies (>3 year maturity)		727,048
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		2,070,745
\$300 Million Hybrid Line of Credit		300,000
\$700 Million General Purpose Line of Credit		700,000
Drawn Portion of Taxable Commercial Paper Program + Line of Credit		-
<i>Net Available Line/CP</i>		1,000,000
Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit		3,070,745
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	1,044,042
Other Investment Grade Publicly Traded Fixed Income Holdings		822,034
Exchange Traded Equities		4,047,347
Subtotal Weekly Liquidity		5,913,423
TOTAL DAILY AND WEEKLY LIQUIDITY		8,984,168
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		2,151,798
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,849,088
LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)		
Weekly Put Bonds		
VRDB Bonds (7-day)	\$	555,030
<i>Subtotal Recurring Weekly Liabilities</i>		555,030
Seven Month Put Bonds (Windows)		
7 Month Window VRDB's	\$	-
<i>Subtotal Seven Month Put Bonds</i>		-
Taxable CP and Scheduled Mandatory Tender VRDBs Within 13 months ¹		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 3/01/2019		146,375
Mandatory tenders scheduled on: 5/30/2019		80,465
Mandatory tenders scheduled on: 8/01/2019		71,630
Mandatory tenders scheduled on: 8/15/2019		65,630
<i>Subtotal Other Liabilities</i>		364,100
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		919,130

¹Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 146,375